



Special Executive Report

S-6477

December 17, 2012

CME Group to Expand Weekly Options on S&P 500 Futures and E-mini S&P 500 Futures Listing Cycle, Effective December 16, 2012

On December 16, 2012, Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) will expand the listing cycle for the Weekly Options on Standard and Poor’s 500 Stock Price Index futures and E-mini Standard and Poor’s 500 Stock Price Index futures.

Currently, the Exchange lists three (3) consecutive weekly options contracts on Standard and Poor’s 500 Stock Price Index futures and on E-mini Standard and Poor’s 500 Stock Price Index futures at any given time. Under the new listing procedure, the Exchange will list four (4) consecutive weekly options contracts on Standard and Poor’s 500 Stock Price Index futures and on E-mini Standard and Poor’s 500 Stock Price Index futures at any given time. These contracts are listed by and subject to the rules of CME. The table below illustrates the new listing cycle:

	Current Weekly Option Listing Cycle (before December 16, 2012)	New Weekly Option Listing Cycle (after December 16, 2012)
Listing European Style Weekly Options on S&P 500 Index futures, and on E-mini S&P 500 futures.	<u>Three consecutive European Style Weekly options contracts:</u> December Week 4 January Week 1 January Week 2	<u>Four consecutive European Style Weekly options contracts:</u> December Week 4 January Week 1 January Week 2 January Week 4

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